

Predictive ratio $r_p(k) = \text{MSE}(n)/\text{MSE}(k)$

n=100

1.00
0.95
0.90

0.0

0.2

0.4

0.6

0.8

1.0

Sample ratio $r_s(k) = k/n$

n=1000

0.0

0.2

0.4

0.6

0.8

1.0

S=1000

horizon

h=3

h=5

h=10

